

LOF

2016

2016 12 31

2017 3 27

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1.1

3 2016

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LOF

LOF

2016 2 5

2016 2

1.2

§1	2
1.1	2
1.2	3
§2	6
2.1	6
2.1	7
2.2	7
2.2	8
2.3	8
2.4	9
2.5	9
§3	10
3.1	10
3.1	10
3.2	.....	11
3.2	.....	15
3.3	.....	16
3.3	.....	17
§4	.....	18
4.1	.....	18
4.2	.....	20
4.3	.....	20
4.4	.....	21
4.5	.....	22
4.6	.....	23
4.7	.....	24
4.8	.....	24
4.9	.....	25
§5	.....	26
5.1	.....	26
5.2	.....	26
5.3	.....	26
§6	.....	27
6.1	.....	27
6.2	.....	27
§6	.....	29
6.1	.....	29
6.2	29
§7	31
7.1	31
7.2	32
7.3	34
7.4	35

§7

.....63

11.8	117
§12	124
§13	125
13.1	125
13.2	125
13.3	125

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2.1

	(LOF)	
	(LOF)	
	163005	
	2016 2 5	
	1, 655, 566, 105. 61	
	2016 3 16	
	LOF A	LOF C
	-	
	163007	163005
	308, 722, 932. 48	1, 346, 843, 173. 13

1 2013 2 4
3
2016 2 4 A
B LOF
2 2016 6 24 LOF
C A 2016 6 21
LOF
3 LOF C

2.1

	163005	
	2013 2 4	
	301,618,736.19	
	2013 4 26	
	A	B
	A	B
	163006	150102
	0.00	0.00

1 2016 2 4

3

2016 2 4

A

B

LOF

2 B 2016 2 4

2.2

2.2

	A	B

2.3

		021-61009999	021-61618888
		zhouyg@cxfund.com.cn	Zhup02@spdb.com.cn

	4007005566	95528
	021-61009800	021-63602540
	68 9	12
	9 68	12
	200120	200120

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	www.cxfund.com.cn
	68 9
	12

2.5

	(1 2 8
		17

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3.1

3.1.1	2016 6 24 2016 12 31	2016 2 5 () 2016 12 31
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	2016 2 4		
	160,028.68	44,119,241.44	28,883,353.35
	-327,382.84	40,026,562.60	73,228,663.55
	-0.0014	0.1652	0.1992
	-0.11%	13.32%	19.83%
	-1.57%	17.66%	19.95%
3.1.2	2016 2 4	2015	2014
	59,150,410.33	59,285,625.37	16,588,370.62
	0.1961	0.2558	0.0600
	301,618,736.19	306,431,384.85	313,622,843.82
	1.0000	1.3222	1.1338
3.1.3	2016 2 4	2015	2014
	36.96%	39.14%	18.28%

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3.2**3.2.1**

LOF A

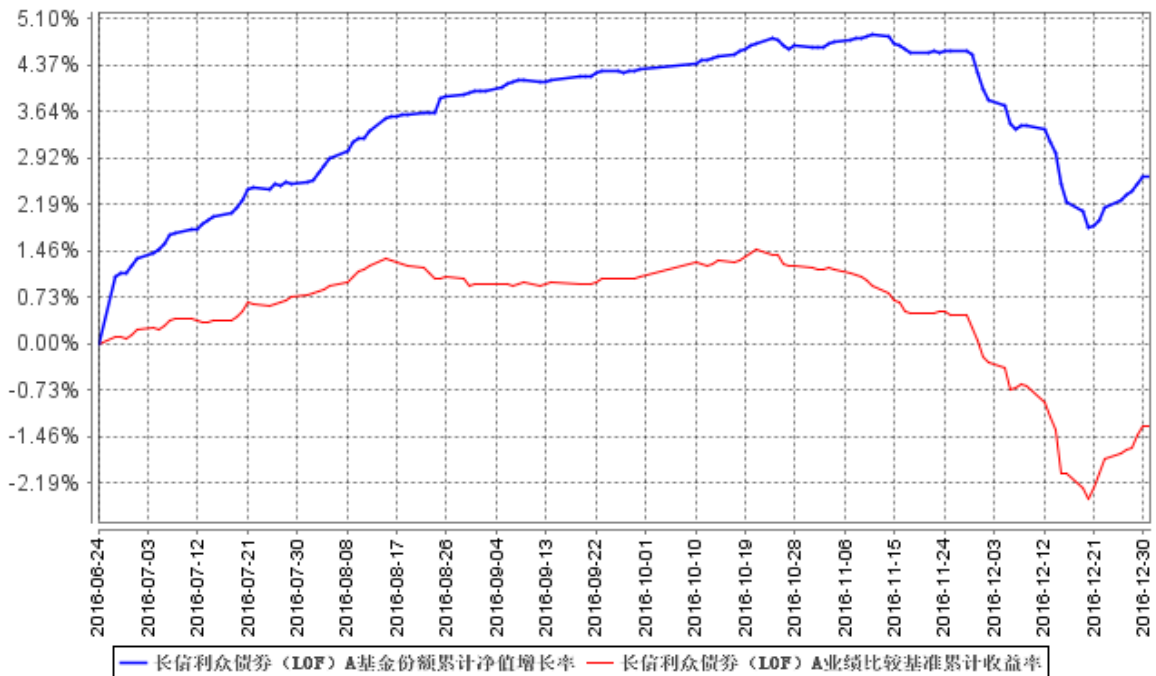
10 1 12 (2016 2016 31)	-1.61%	0.12%	-2.32%	0.15%	0.71%	-0.03%
7 1 31 2016 12	1.40%	0.10%	-1.43%	0.11%	2.83%	-0.01%

2016年6月24日至2016年12月31日	2.63%	0.10%	-1.24%	0.11%	3.87%	-0.01%
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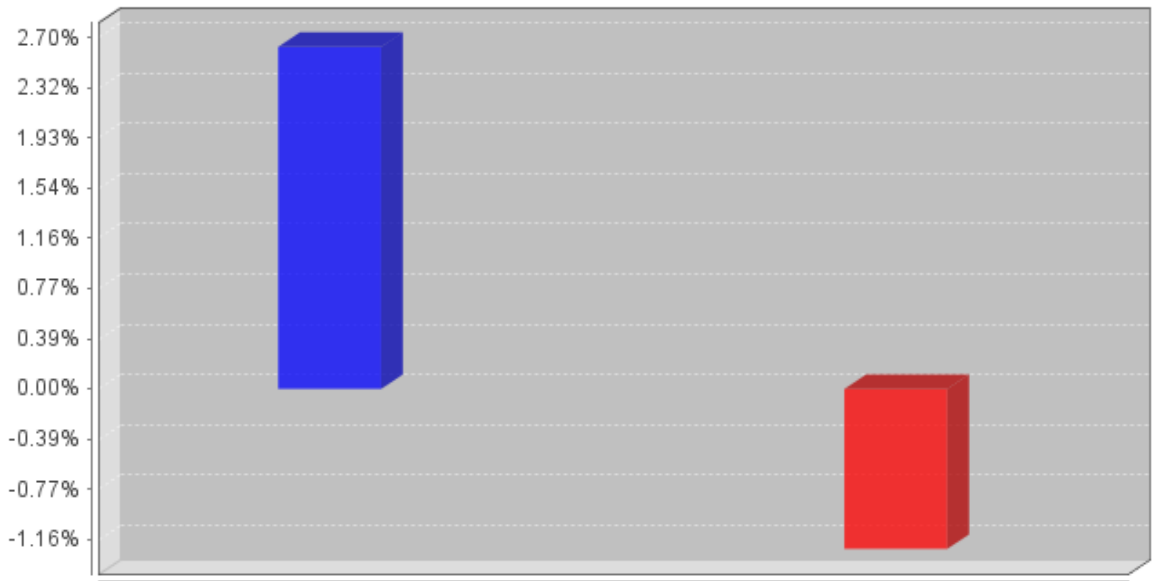
LOF C

(2016年10月1日至2016年12月31日)	-1.76%	0.12%	-2.32%	0.15%	0.56%	-0.03%
2016年7月1日至2016年12月31日	0.81%	0.10%	-1.43%	0.11%	2.24%	-0.01%
2016年2月5日至2016年12月31日	2.06%	0.09%	-1.57%	0.11%	3.63%	-0.02%

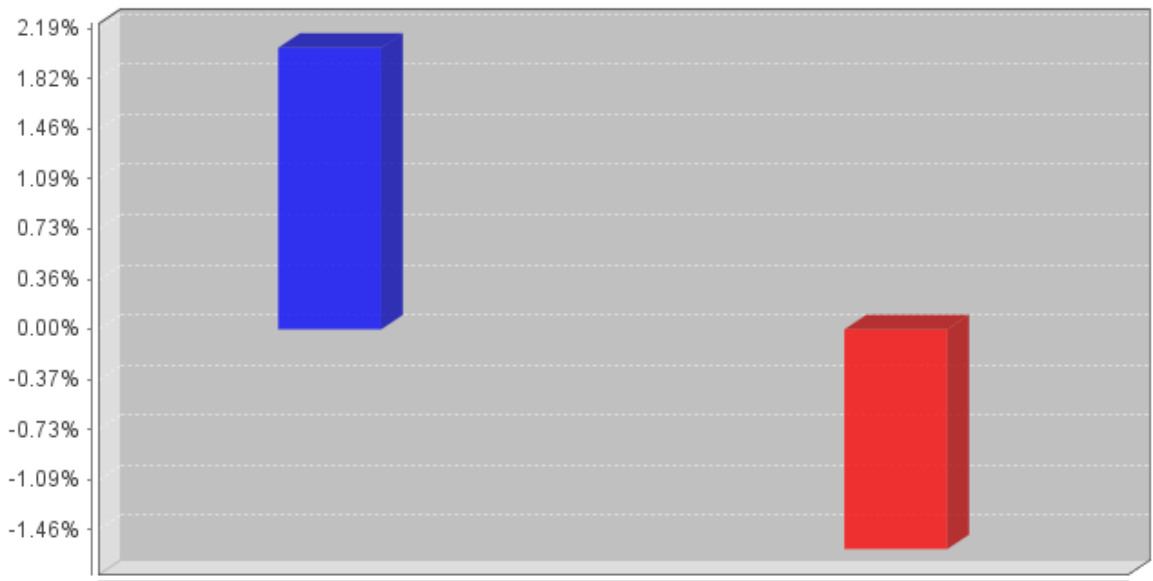
3.2.2



3.2.3



■ 长信利众债券(LOF)A基金净值增长率 ■ 长信利众债券(LOF)A业绩比较基准收益率



■ 长信利众债券(LOF)C基金净值增长率 ■ 长信利众债券(LOF)C业绩比较基准收益率

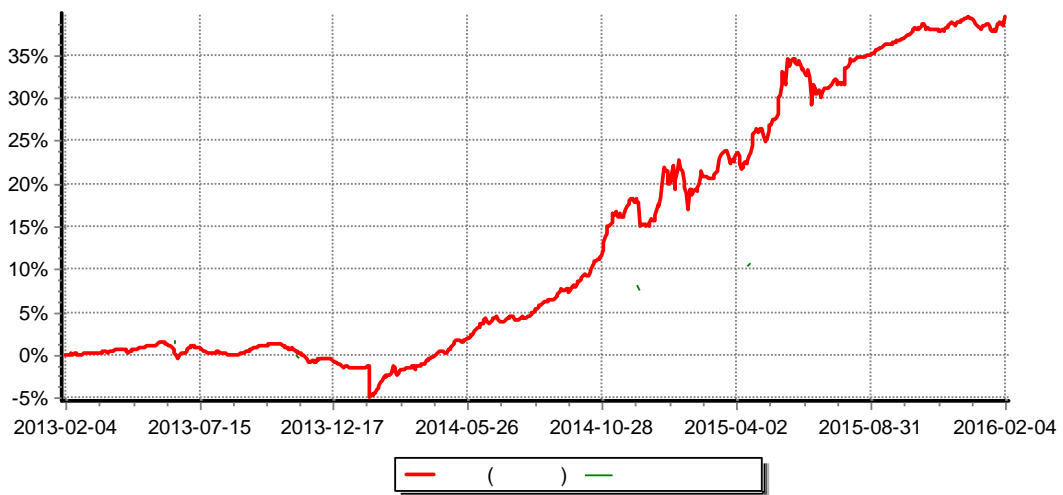
2016					LOF C	2016
2	5	2016	12	31	LOF A	2016
6	24	2016	12	31	2016	

3.2

3.2.1

2016 1 1 2016 2 4	-1.57%	0.32%	-0.07%	0.10%	-1.50%	0.22%
2016 1 1 2016 2 4	-1.57%	0.32%	-0.07%	0.10%	-1.50%	0.22%
2016 1 1 2016 2 4	-1.57%	0.32%	-0.07%	0.10%	-1.50%	0.22%
2013 2 4 2016 2 4	36.96%	0.36%	6.26%	0.10%	30.70%	0.26%

3.2.2



1 2013 2 4 2013 2 4 2016 2
4
2 6

2016	2.100	101,148,662.93	422,076.68	101,570,739.61	
	2.100	101,148,662.93	422,076.68	101,570,739.61	

4.8

3.3

4

4.1

4.1.1

				2003	63				
								1.5	
		1.65						44.55%	
			31.21%			15.15%			
	4.55%					4.54%			
2016	12	31							47

100

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LOF

LOF

4.1.2

	LOF	2016 11 30	-	18	CIM Investors Group Financial Services Co. Ltd 2002 LOF
	LOF	2016 12 12	-	4	2013

					LOF
		2013 2 4	2016 12 22	9	

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4.3.1

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4.3.2

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4.4

4.4.1

2016

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4.4.2

		2016	2	4						1.0000
2016	1	1		2016	2	4				

4.6

2016

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2008 9 12 [2008]38

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LOF

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LOF

	LOF C 163005	101,570,739.61	LOF
A 163007	2,956,731,943.80		

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	LOF
	2
	2016 12 31 2016 2 5 () 2016 12 31
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	2017 3 23

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	2016 2 4 2016 1 1 2016
2 4	
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7.1

(LOF)

2016 12 31

		2016 12 31
	7.4.7.1	19,265,763.66
		2,238,425.67
		58,161.15
	7.4.7.2	1,108,590,465.84
		-
		-
		1,108,590,465.84
		-
		-
	7.4.7.3	-
	7.4.7.4	174,055,981.08
		-
	7.4.7.5	32,117,259.09
		-
		50,111.00
		-
	7.4.7.6	-
		1,336,376,167.49
		2016 12 31

		-
		-
	7.4.7.3	-
		-
		-
		15,308.53
		771,298.70
		220,371.07
		299,737.19
	7.4.7.7	26,762.46
		1,384,701.30
		-
		-
		-
	7.4.7.8	323,500.00
		3,041,679.25
	7.4.7.9	1,236,888,495.39
	7.4.7.10	96,445,992.85
		1,333,334,488.24
		1,336,376,167.49

1 2016 12 31 LOF A 0.7688
308,722,932.48 LOF C 0.8137 1,346,843,173.13

2 2016 2 5 2016 12 31 2016
2 5

7.2

2016 2 5 () 2016 12 31

		2016 2 5 () 2016 12 31
		25,299,595.81
1.		47,585,540.05
	7.4.7.11	2,758,185.53
		42,944,141.73
		1,883,212.79
2.	-	-1,204,815.98
	7.4.7.12	
	7.4.7.13	-1,204,815.98
	7.4.7.13.5	
	7.4.7.14	
	7.4.7.15	
	7.4.7.16	
3.	-	-27,485,826.43
4.	-	
5.	-	6,404,698.17
		12,510,613.31
1	7.4.10.2.1	6,496,873.19
2	7.4.10.2.2	1,856,249.53
3	7.4.10.2.3	1,861,466.74
4	7.4.7.19	32,350.47

5

1,883,613.36

-			
	1,236,888,495.39	96,445,992.85	1,333,334,488.24
	2016 2 5	2016 12 31	2016 2

5

7.1 7.4



7.4

7.4.1

3 2016

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LOF

LOF

2016 2 5

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2016 114

LOF

160,084,823.00

2016 3 16

2016 6 24

LOF

C

A

2016 6 21

LOF

LOF)

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20% 80% 5%

7.4.2

(2006 2 15
- 38
(
[2010]5 XBRL 3 < >
2012 11 16

7.4.3

2016 12
31 2016 2 5 () 2016 12 31

7.4.4

7.4.4.1

1 1 12 31
2016 2 5 () 2016 12 31

7.4.4.2

7.4.4.3

7.4.4.4

7.4.4.5

()

7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9 / ()

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()

7.4.4.10

7.4.4.11

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2

12

10%

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4

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15

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7

7.4.4.12

7.4.4.13

()

[2008]38

(AMAC)

[2007]21

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< >

2015 1

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

[1998]55

[2002]128

[2004]78

[2012]85

[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

[2016]36

[2016]140

[2017]2

[2015] 125

(a)

(b)

(c) 2016 5 1

2017 7 1

2017 7 1

2016 12 31

(d)

(e)

20%

2013 1 1

1

1

1

1

1

50%

1

2013 1 1

2015 9

7

25%

2015 9 8

(f)

10%

7%

(g) 0.1%

(h) ()

7.4.6.2

	2016 12 31	2015 12 31
	1,384,701.30	1,384,701.30

7.4.7**7.4.7.1**

	2016 12 31
	19,265,763.66
	-
1-3	-
	-
	19,265,763.66

7.4.7.2

	2016 12 31		
	-	-	-
-	-	-	-
	105,984,147.64	105,059,165.84	-924,981.80

	1,017,025,677.16	1,003,531,300.00	-13,494,377.16
	1,123,009,824.80	1,108,590,465.84	-14,419,358.96
	-	-	-
	-	-	-
	-	-	-
	1,123,009,824.80	1,108,590,465.84	-14,419,358.96

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

	2016 12 31	
-	174,055,981.08	-
	174,055,981.08	-

7.4.7.4.2

7.4.7.5

	2016 12 31
	35,931.84
	-
	28.82
	1,108.03
	31,796,676.78
	283,513.62
	-

	32,117,259.09

7.4.7.6

7.4.7.7

	2016 12 31
	26,762.46
	-
	26,762.46

7.4.7.8

	2016 12 31
	-
	-
-	13,500.00
-	260,000.00
-	50,000.00
	323,500.00

7.4.7.9

LOF A	
	2016 6 24 () 2016 12 31

	-	-
	11,463,941,204.71	8,565,384,621.29
("-")	-11,155,218,272.23	-8,334,724,736.55
- /	-	-
/	-	-
	-	-
("-")	-	-
	308,722,932.48	230,659,884.74

LOF C		
	2016 2 5 ()	2016 12 31
	301,618,736.19	225,348,214.77
	1,826,511,726.75	1,364,610,542.74
("-")	-781,287,289.81	-583,730,146.86
- /	-	-
/	-	-
	-	-
("-")	-	-
	1,346,843,173.13	1,006,228,610.65

1

2

2016 6 24
C A

LOF

7.4.7.10

LOF A			
	-	-	-

	19,309,113.74	-8,745,018.81	10,564,094.93
	2,945,436,290.38	7,414,495.22	2,952,850,785.60
	3,074,906,409.60	207,972,995.65	3,282,879,405.25
	-129,470,119.22	-200,558,500.43	-330,028,619.65
	-2,956,731,943.80	-	-2,956,731,943.80
	8,013,460.32	-1,330,523.59	6,682,936.73

LOF C			
	59,150,410.33	17,120,111.09	76,270,521.42
	20,965,695.19	-18,740,807.62	2,224,887.57
	51,930,442.00	60,907,944.74	112,838,386.74
	146,944,875.53	99,046,702.30	245,991,577.83
	-95,014,433.53	-38,138,757.56	-133,153,191.09
	-101,570,739.61	-	-101,570,739.61
	30,475,807.91	59,287,248.21	89,763,056.12

7.4.7.11

	2016 2 5 () 2016 12
	31
	2,250,133.98
	-
	-
	82,963.39
	425,088.16
	2,758,185.53

7.4.7.12**7.4.7.12.1****7.4.7.13****7.4.7.13.1**

	2016 2 5	2016 12 31
		-1, 204, 815. 98
		-
		-
		-1, 204, 815. 98

7.4.7.13.2

	2016 2 5	2016 12 31
		2, 026, 353, 398. 01
		1, 984, 160, 614. 32
		43, 397, 599. 67
		-1, 204, 815. 98

7.4.7.13.3**7.4.7.13.4**

7.4.7.13.5

7.4.7.14

7.4.7.14.1

7.4.7.15

7.4.7.15.1

7.4.7.18

	2016 2 5 () 2016 12 31
	6,404,256.46
	441.71
	6,404,698.17

25%

7.4.7.19

	2016 2 5 () 2016 12 31
	6,442.97
	25,907.50
	32,350.47

7.4.7.20

	2016 2 5 () 2016 12 31
	45,218.65
	235,136.70
	16,269.25
	17,166.17
-	16,269.25
	50,000.00
	380,060.02

7.4.8

7.4.8.1

2016 2 4 3 (LOF)
2016 2 18 2016 3 16

2016 6 24 (LOF)
C A 2016 6 21
(LOF)

7.4.8.2

7.4.9

(

7.4.10

7.4.10.1

7.4.10.1.1

7.4.10.1.2

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	2016 2 5 () 2016 12 31	
	1,011,194,660.23	87.37%

7.4.10.1.3

	2016 2 5 () 2016 12 31	
	9,509,400,000.00	94.86%

7.4.10.1.4

7.4.10.1.5

7.4.10.2

7.4.10.2.1

	-	27,088,523.19
/	-	-
	-	-
/	-	20,000,000.00
	-	7,088,523.19
	-	0.43%

7.4.10.4.2**7.4.10.5**

	2016 2 5 () 2016 12 31	
	19,265,763.66	2,250,133.98

2016 12 31

2.238.425.67

7.4.10.6**7.4.10.7****7.4.11**

LOF A

			10				
1	2016 8 24	2016 8 24	2.600	2,956,731,943.80		-2,956,731,943.80	
	-	-	2.600	2,956,731,943.80		-2,956,731,943.80	

LOF C

				10				
1	2016 8 24	2016 8 25	2016 8 24	2.100	101,148,662.93	422,076.68	101,570,739.61	
	-	-	-	2.100	101,148,662.93	422,076.68	101,570,739.61	

7.4.12 2016 12 31**7.4.12.1** /

/

7.4.12.2**7.4.12.3****7.4.12.3.1****7.4.12.3.2**

7.4.13

7.4.13.1

7.4.13.2

10%

10%

7.4.13.2.1

	2016 12 31
A-1	0.00
A-1	0.00
	49,974,000.00
	49,974,000.00

	1, 058, 616, 465. 84
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2006 3 29 [2006] 95

2006 11 21

AAA AA A BBB BB B CCC

CC C AAA CCC () + -

AAA

AA

A

BBB

BB

B

CCC

CC

C

7.4.13.3

7.4.12

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7.4.13.4**7.4.13.4.1****7.4.13.4.1.1**

2016 31	12 6	6 -1	1-5	5		
	19,265,763.66	-	-	-	-	19,265,763.66
	2,238,425.67	-	-	-	-	2,238,425.67
	58,161.15	-	-	-	-	58,161.15
	50,109,027.40	6,973,400.00	774,782,304.10	276,725,734.34	-	1,108,590,465.84
	174,055,000.00	-	-	-	-	174,055,000.00
	-	-	-	-	32,117,259.09	32,117,259.09
	-	-	-	-	50,111.00	50,111.00
	-	-	-	-	981.08	981.08
	245,726,377.88	6,973,400.00	774,782,304.10	276,725,734.34	32,168,351.17	1,336,376,167.49

	-	-	-	-	15,308.53	15,308.53
	-	-	-	-	771,298.70	771,298.70
	-	-	-	-	220,371.07	220,371.07
	-	-	-	-	299,737.19	299,737.19
	-	-	-	-	26,762.46	26,762.46
	-	-	-	-	1,384,701.30	1,384,701.30
	-	-	-	-	323,500.00	323,500.00
	-	-	-	-	3,041,679.25	3,041,679.25
	245,726,377.88	6,973,400.00	774,782,304.10	276,725,734.34	29,126,671.92	1,333,334,488.24

7.4.13.4.1.2

		2016 12 31
	27	6,610,188.57
	27	-6,610,188.57

7.4.13.4.2**7.4.13.4.3**

VaR (Value at Risk)

12 31

7.4.13.4.3.1

	2016 12 31	
		%
-	-	-
-	-	-
	1,108,590,465.84	83.14
	-	-
	-	-
	-	-
	1,108,590,465.84	83.14

7.4.13.4.3.2

7.4.13.4.4

(1)

(a)

	2016 12 31			

	-	-	-	-
	-	1,108,590,465.84	-	1,108,590,465.84
	-	1,108,590,465.84	-	1,108,590,465.84

2016

(b)

(

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2016

(c)

2016 12 31

(2)

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7.1

2016 2 4

		2016 2 4	2015 12 31
	7.4.7.1	8,964,181.49	15,316,780.92
		3,783,354.54	7,112,641.28
		55,385.87	59,376.75
	7.4.7.2	353,744,344.19	486,667,598.16
		-	-
		-	-
		353,744,344.19	486,667,598.16
		-	-
		-	-
	7.4.7.3	-	-
	7.4.7.4	-	-
		2,005,411.82	-
	7.4.7.5	9,409,732.98	11,931,556.99
		-	-
		-	-
		-	-
	7.4.7.6	-	-
		377,962,410.89	521,087,954.10
		2016 2 4	2015 12 31

		-	-
		-	-
	7.4.7.3	-	-
		69,999,725.00	212,499,453.75
		-	-
		4,485,112.31	-
		23,379.93	181,836.95
		6,679.98	51,953.38
		11,689.98	90,918.49
	7.4.7.7	7,279.15	6,879.15
		1,384,701.30	1,384,701.30
		73,000.90	117,326.23
		-	-
		-	-
	7.4.7.8	352,106.15	323,500.00
		76,343,674.70	214,656,569.25
	7.4.7.9	225,348,214.77	229,290,314.90
	7.4.7.10	76,270,521.42	77,141,069.95
		301,618,736.19	306,431,384.85
		377,962,410.89	521,087,954.10

1 2016 2 4

1.0000

301,618,736.19

2

2016 1 1 2016 2 4

7.2

2016 1 1 2016 2 4

		2016	1	1	2016	2015	1	1
			2	4		2015	12	31
					536,053.74			51,765,496.44
1.					1,937,293.25			29,907,036.30
	7.4.7.11				51,232.06			378,714.88
					1,885,583.45			29,525,017.89
					-			-
					477.74			3,303.53
					-			-

2.

-

5		448,823.62	7,583,926.78
		448,823.62	7,583,926.78
6	7.4.7.20	44,906.15	374,122.77
	-	-327,382.84	40,026,562.60
		-	-
	-	-327,382.84	40,026,562.60

2016 1 1 2016 2 4

7.3

2016 1 1 2016 2 4

	2016 1 1 2016 2 4		
	229,290,314.90	77,141,069.95	306,431,384.85
	-	-327,382.84	-327,382.84
	-3,942,100.13	-543,165.69	-4,485,265.82
1.	-	-	-
2.	-3,942,100.13	-543,165.69	-4,485,265.82
	-	-	-

-			
	225,348,214.77	76,270,521.42	301,618,736.19
	2015 1 1 2015 12 31		
	272,147,981.26	41,474,862.56	313,622,843.82
		40,026,562.60	40,026,562.60
	-42,857,666.36	-4,360,355.21	-47,218,021.57
-			
1.	182,724.27	21,006.61	203,730.88
2.	-43,040,390.63	-4,381,361.82	-47,421,752.45
-			
	229,290,314.90	77,141,069.95	306,431,384.85

A

2016 1 1 2016 2 4

7.1 7.4

7.4.2

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[2010]5 XBRL
2012 11 16
3 < >

7.4.3

2016 2
4 () 2016 1 1 2016 2 4 ()
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7.4.4

7.4.4.1

1 1 12 31
2016 1 1 2016 2 4 (

7.4.4.2

7.4.4.3

7.4.4.4

7.4.4.5

7.4.4.6

7.4.4.7

7.4.4.8

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7.4.4.9 / ()

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7.4.4.10

7.4.4.12

7.4.4.13

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[2008]38

(AMAC)

[2007]21

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2015 1

7.4.5

7.4.5.1

7.4.5.2

7.4.5.3

7.4.6

7.4.6.1

[1998]55

[2002]128

[2004]78

[2012]85

[2015]101

[2005]103

[2008]16

2008 9 18

[2008]1

[2016]36

[2016]140

[2017]2

[2015] 125

(a)

(b)

(c) 2016 5 1

2017 7 1

2017 7 1

2016 2 4

(d)

(e)

20% 2013 1 1
1 1 1
50% 1 2013 1 1 2015 9
7 25% 2015 9 8

(f)

, 10%
, 7%
,

(g)

0.1%

(h)

()

7.4.6.2

	2016 2 4	2015 12 31
	1,384,701.30	1,384,701.30

7.4.7

7.4.7.1

--	--	--

	2016 2 4	2015 12 31
	8,964,181.49	15,316,780.92
	-	-
1-3	-	-
	-	-
	8,964,181.49	15,316,780.92

7.4.7.2

		473, 113, 719. 17	486, 667, 598. 16	13, 553, 878. 99
		-	-	-
		-	-	-
		-	-	-
		473, 113, 719. 17	486, 667, 598. 16	13, 553, 878. 99

7.4.7.3 /

/

7.4.7.4

7.4.7.4.1

7.4.7.4.2

7.4.7.5

	2016 2 4	2015 12 31
	47, 115. 38	7, 572. 37
	-	-
	-	-

7.4.7.6**7.4.7.7**

	2016 2 4	2015 12 31
	-	-
	7,279.15	6,879.15
	7,279.15	6,879.15

7.4.7.8

	2016 2 4	2015 12 31
	-	-
	-	-
	352,106.15	323,500.00
	352,106.15	323,500.00

7.4.7.9

A		
	2016 1 1	2016 2 4
	23,057,368.61	20,595,099.67

("-")	-	-
	-	-

B		
	2016 1 1	2016 2 4
	208,695,215.23	208,695,215.23
	-	-
("-")		
- /	208,695,215.23	208,695,215.23
/	-	-
	-	-
("-")	-	-
	-	-

7.4.7.11

	2016 1 1	2016 2	2015 1 1	2015 12 31
	4			
		39,543.01		248,365.31
		-		-
		-		-
		11,597.19		128,986.49
		91.86		1,363.08
		51,232.06		378,714.88

7.4.7.12**7.4.7.12.1**

	2016 1 1	2016 2	2015 1 1	2015 12 31
	4		31	
		-		3,736,412.20
		-		3,090,545.85
		-		645,866.35

7.4.7.13**7.4.7.13.1**

	2016 1 1	2016 2 4	2015 1 1	2015 12 31
				31
		-913,981.50		25,303,415.88

	-	-
	-	-
	-913,981.50	25,303,415.88

7.4.7.13.2

	2016 1 1 2016 2 4	2015 1 1 2015 12 31
	213,165,585.86	1,103,311,802.22
	209,658,208.77	1,061,320,181.29
	4,421,358.59	16,688,205.05
	-913,981.50	25,303,415.88

7.4.7.13.3**7.4.7.13.4****7.4.7.13.5****7.4.7.14****7.4.7.14.1****7.4.7.15****7.4.7.15.1****7.4.7.15.2**

7.4.7.16**7.4.7.17**

	2016	1	1	2016	2	2015	1	1	2015	12
	4				31					
1.				-487,411.52					-4,092,678.84	
				-					-	
				-487,411.52					-4,092,678.84	
				-					-	
				-					-	
				-					-	
2.				-					-	
				-					-	
3.				-					-	
				-487,411.52					-4,092,678.84	

7.4.7.18

	2016	1	1	2016	2	2015	1	1	2015	12
	4				31					
				153.51					1,856.75	
				153.51					1,856.75	

25%

7.4.7.19

	2016	1	1	2016	2	2015	1	1	2015	12
--	------	---	---	------	---	------	---	---	------	----

	4	31
	4,594.37	24,957.07
	600.00	3,375.00
	5,194.37	28,332.07

7.4.7.20

	2016 1 1 4	2016 2	2015 1 1 31	2015 12
		4,781.35		40,000.00
		24,863.30		220,000.00
		1,730.75		18,000.00
-		1,730.75		18,000.00
		1,800.00		18,122.77
		10,000.00		60,000.00
		44,906.15		374,122.77

CA

7.4.8**7.4.8.1****7.4.8.2**

2016 6 24
C A

LOF
2016 6 21
LOF

7.4.9

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3, 736, 412. 20

100%

4444

7.4.10.1.4**7.4.10.1.5**

	2016 1 1 2016 2 4			
	-	-	-	-
	2015 1 1 2015 12 31			
	3,401.82	100%	-	-

7.4.10.2**7.4.10.2.1**

	2016 1 1	2016 2 4	2015 1 1	2015 12 31
		204,126.96		2,101,429.19
1		17,581.11		220,273.95

0.70%

=

7.4.10.2.2

--	--	--

	2016 1 1	2016 2	2015 1 1	2015 12 31
	4			
		58,321.98		600,408.39

0.20%

=

7.4.10.2.3

	2016 1 1			2016 2 4		
	A			B		
		1,678.11	4,580.55	6,258.66		
	30.73	23,737.02	23,767.75			
	9.45	9,109.05	9,118.50			
	1,718.29	37,426.62	39,144.91			
	2015 1 1			2015 12 31		
	A			B		
		23,025.25	47,411.43	70,436.68		
	337.98	234,662.36	235,000.34			
	95.87	89,709.05	89,804.92			
	23,459.10	371,782.84	395,241.94			

0.35%

=

7.4.10.3

()

()

7.4.10.4

7.4.10.4.1

	2016 1 1	2016 2 4
	A	B
	-	-
	-	20,000,900.00
/	-	-
	-	-
/	-	-
	-	-
	-	-

	2015 1 1	2015 12 31
	A	B
	-	-
	-	20,000,900.00
/	-	-
	-	-
/	-	-
	-	20,000,900.00
	-	8.63%

1 2016 1 1 2016 2 4

B 20,000,900.00

LOF 27,088,523.19

2

7.4.10.4.2

7.4.10.5

	2016 1 1			2016 2 4			2015 1 1			2015 12 31		
	8,964,181.49			51,232.06			15,316,780.92					248,365.31

2016 2 4

3,783,354.54

2015 12 31

7,112,641.28

7.4.10.6

7.4.10.7

7.4.11

7.4.12 2016 2 4

7.4.12.1 /

/

7.4.12.2

7.4.12.3

7.4.12.3.1

2016 2 4

49,999,725.00

1480499	14 01	2016-1-22	108.04	100,000	10,804,000.00
1480447	14	2016-1-22	107.51	100,000	10,751,000.00
1480192	14	2016-1-22	110.48	100,000	11,048,000.00
150413	15 13	2016-1-22	100.03	200,000	20,006,000.00
				500,000	52,609,000.00

7.4.12.3.2

2016 2 4

20,000,000.00 2016 2 5

/

7.4.13

7.4.13.1

7.4.13.2

10%

10%

7.4.13.2.1

	2016 2 4	2015 12 31
A-1	40,204,000.00	60,388,000.00
A-1	-	-
	20,006,000.00	36,233,572.30
	60,210,000.00	96,621,572.30

2006 3 29

[2006]95

2006 11 21

A-1 A-2 A-3 B C

D

-

A-1

A-2

A-3

B

C

D

7.4.13.2.2

	2016 2 4	2015 12 31
AAA	15,073,817.60	27,986,184.00
AAA	245,453,591.79	362,059,841.86
	33,006,934.80	0.00
	293,534,344.19	390,046,025.86

2006 3 29

[2006] 95

2006 11 21

AAA AA A BBB BB B CCC CC

CC

C

7.4.13.3

7. 4. 12

()

7.4.13.4

7.4.13.4.1

7.4.13.4.1.1

2016 2 4	6	6 -1	1-5	5		
	8,964,181.49					8,964,181.49
	3,783,354.54					3,783,354.54
	55,385.87					55,385.87
	70,886,397.80	37,998,199.70	229,335,781.69	15,523,965.00		353,744,344.19
					9,409,732.98	9,409,732.98
					2,005,411.82	2,005,411.82
	83,689,319.70	37,998,199.70	229,335,781.69	15,523,965.00	11,415,144.80	377,962,410.89
	69,999,725.00					69,999,725.00
					4,485,112.31	4,485,112.31
					23,379.93	23,379.93
					6,679.98	6,679.98
					11,689.98	11,689.98
					7,279.15	7,279.15
					73,000.90	73,000.90
					1,384,701.30	1,384,701.30
					353,052.04	353,052.04
	69,999,725.00				6,344,895.59	76,344,620.59
	13,689,594.70	37,998,199.70	229,335,781.69	15,523,965.00	5,070,249.21	301,617,790.30
2015 12 31	6	6 -1	1-5	5		
	15,316,780.92					

15,316,780.92

	59,376.75					59,376.75
	78,980,584.88	46,012,658.80	247,951,205.08	113,723,149.40		486,667,598.16
						-
					11,931,556.99	11,931,556.99
	101,469,383.83	46,012,658.80	247,951,205.08	113,723,149.40	11,931,556.99	521,087,954.10
	212,499,453.75					212,499,453.75
					181,836.95	181,836.95
					51,953.38	51,953.38
					90,918.49	90,918.49
					6,879.15	6,879.15
					1,384,701.30	1,384,701.30
					117,326.23	117,326.23
					323,500.00	323,500.00
	212,499,453.75				2,157,115.50	214,656,569.25
	-111,030,069.92	46,012,658.80	247,951,205.08	113,723,149.40	9,774,441.49	306,431,384.85

7.4.13.4.1.2

			2016 2 4	2015 12
				31

27

25,701,345.03

3,179,224.73

	27	-25.701.345.03	-3,179,224.73
--	----	----------------	---------------

7.4.13.4.2**7.4.13.4.3**

VaR (Value at Risk)

2016 2 4

7.4.13.4.3.1

	2016 2 4		2015 12 31	
		%		%
-	-	-	-	-
	-	-	-	-
	353,744,344.19	117.28	486,667,598.16	158.82
	-	-	-	-
	-	-	-	-
	-	-	-	-
	353,744,344.19	117.28	486,667,598.16	158.82

7.4.13.4.3.2**7.4.14**

(1)

(a)

	2016 2 4			
	-	-	-	-
	-	353, 744, 344. 19	-	353, 744, 344. 19
	-	353, 744, 344. 19	-	353, 744, 344. 19
	2015 12 31			
	-	-	-	-
	-	486, 667, 598. 16	-	486, 667, 598. 16
	-	486, 667, 598. 16	-	486, 667, 598. 16

2016

(b)

(

)

2016

(c)

2016 12 31

(2015 12 31

)

(2)

(

)

8**8.1**

			%
1		-	-
		-	-
2		1,108,590,465.84	82.95
		1,108,590,465.84	82.95
		-	-
3		-	-
4		-	-
5		174,055,981.08	13.02
		-	-
6		21,504,189.33	1.61

7

8.4**8.4.1** 2% 20**8.4.2** 2% 20**8.4.3****8.5**

			%
1		19,974,000.00	1.50
2		-	-
3		30,000,000.00	2.25
		30,000,000.00	2.25
4		1,008,097,438.44	75.61
5		-	-
6		50,384,000.00	3.78
7		135,027.40	0.01
8		-	-
9		-	-
10		1,108,590,465.84	83.14

8.6

					%	
1	1480130	13	02	500,000	54,035,000.00	4.05

2	1480032	13	02	500,000	53,375,000.00	4.00
3	1580025	15		500,000	52,625,000.00	3.95
4	1480463	14		500,000	52,335,000.00	3.93
5	1380388	13		600,000	51,750,000.00	3.88

8.7**8.8****8.9**

8.10

8.10.1**8.10.2****8.10.3****8.11****8.11.1****8.11.2**

8.11.3

1		58,161.15

2		-
3		-
4		32,117,259.09
5		50,111.00
6		-
7		-
8		-
9		32,225,531.24

8.11.4

				%
1	113008		135,027.40	0.01

8.11.5**8.11.6**

8

8.1

			%
1		-	-
		-	-
2		353,744,344.19	93.59
		353,744,344.19	93.59
		-	-
3		-	-
4		-	-
5		-	-
		-	-
6		12,747,536.03	3.37
7		11,470,530.67	3.03
8		377,962,410.89	100.00

8.2

8.2.1

8.2.2

8.3

8.4**8.4.1** 2% 20**8.4.2** 2% 20**8.4.3****8.5**

1		33,006,934.80	10.94
2		-	-
3		20,006,000.00	6.63
		20,006,000.00	6.63
4		218,147,231.89	72.33
5		40,204,000.00	13.33
6		20,368,000.00	6.75
7		22,012,177.50	7.30
8		-	-
9		-	-
10		353,744,344.19	117.28

8.6

1	1480188	13	02	200,000	22,216,000.00	7.37
2	1480101	14		190,000	21,046,300.00	6.98

3	1380198	13		200,000	21,044,000.00	6.98
4	041558067	15	CP002	200,000	20,014,000.00	6.64
5	150413	15	13	200,000	20,006,000.00	6.63

8.7**8.8****8.9****8.10****8.10.1****8.10.2****8.10.3****8.11****8.11.1****8.11.2****8.11.3**

1		55,385.87
2		2,005,411.82

3		-
4		9,409,732.98
5		-
6		-
7		-
8		-
9		11,470,530.67

8.11.4

				%
1	113008		6,180,044.80	2.05
2	110030		2,991,913.60	0.99

8.11.5**8.11.6**

9

9.1

	()					
LOF A	40	7,718,073.31	308,384,904.94	99.89%	338,027.54	0.11%

786 1,713,540.93 1,322,427,034.6 98.19%

0

LOF

C

5		471,341.00	1.08%
6		297,960.00	0.69%
7		281,437.00	0.65%
8		135,437.00	0.31%
9		135,437.00	0.31%
10		130,019.00	0.30%

9.3

	LOF A	-	-
	LOF C	99.34	0.00%
		99.34	0.00%

9.4

	LOF A	0
	LOF C	0
		0
	LOF A	0
	LOF C	0
		0

10

	LOF A	LOF C
2016 2 5	-	301,618,736.19
	11,463,941,204.71	1,826,511,726.75
:	-11,155,218,272.23	-781,287,289.81
"_"	-	-
	308,722,932.48	1,346,843,173.13

LOF A 2016 6 24 2016
6 24 2016 12 31 LOF C 2016 2 5
2016 2 5 2016 12 31

10

	A	B
	487,013,434.87	208,695,215.23
	23,057,368.61	208,695,215.23
	-	-
:	-4,485,265.82	-
"-"	-18,572,102.79	-208,695,215.23
	-	-

2016 1 1 2016 2 4 ,

2016 2 4

A

B

LOF) 301,618,736.19

11

11.1

11.2

11.2.1

2016 6 3

2016 11 24

2016 7 30

2016 12 27

11.2.2

2016 1

11.3

11.4

11.5

50,000.00

4

11.6

11.7

11.7.1

	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	1	-	-	-	-	-
	3	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

11.7.2

	1,011,194,660.23	87.37%	9,509,400,000.00	89.41%	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-
	-	-	-	-	-	-

11.7

11.7.1

	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	2	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-
	1	-	-	-	-	-

	1	-	-	-	-	-
	3	-	-	-	-	-
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	1	-	-	-	-	-
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11.7.2

	631,356,585.06	91.95%	1,022,000,000.00	99.51%	-	-
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11.8

1			2016 1 5

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	B	A 150102		
14		A		2016 2 1
15		A		2016 2 1
16	150102	B		2016 2 3

	2016 1		
28			2016 3 24
29		2015	2016 3 26
30			2016 4 7
31			2016 4 13
32			2016 4 15
33		LOF	2016 4 21
	2016 1		
34			2016 5 5
35			2016 5 11
36			2016 5 14
37			2016 5 31
38			2016 6 3
39			2016 6 3
40			2016 6 14
41			2016 6 16

42			2016 6 16
43	LOF		2016 6 21
44			2016 6 28
45			2016 7 5
46			2016 7 5
47			2016 7 12
48			2016 7 13
49			2016 7 18
50	(LOF) 2016 2		2016 7 20
51			2016 7 27
52			2016 7 28
53	()		2016 7 28
54	LOF		2016 7 28

55			2016 7 30
56	LOF		2016 8 6
57	LOF A		2016 8 10
58			2016 8 18
59	LOF C		2016 8 19
60	LOF 2016		2016 8 22
61			2016 8 24
62	(LOF) 2016		2016 8 26
63			2016 9 1
64			2016 9 1
65			2016 9 12
66	LOF 2016 2		2016 9 14

67			2016 9 20
68			2016 10 14
69			2016 10 19
70	(LOF) 2016 3		2016 10 24
71			2016 10 27
72			2016 10 27
73			2016 11 15
74		2016	2016 11 23
75			2016 11 23
76			2016 11 24
77			2016 11 29
78		LOF)	2016 11 30
79			2016 12 1
80			2016 12 6

81			2016 12 6
82			2016 12 17
83			2016 12 20
84			2016 12 21
85			2016 12 22
86	LOF		2016 12 22
87			2016 12 27
88			2016 12 29
89			2016 12 29
90			2016 12 30

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